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Did you mean: *non stationary* matrix *non negative* feature factor factor OR factorization OR factorized

The generalized dynamic-factor model: Identification and estimation- ► [eabcn.org](#) [PDF]

M Forni, M Hallin, M Lippi, L Reichlin - Review of Economics and Statistics, 2000 - MIT Press

... associating with any [,] the real **nonnegative** j th eigenvalue ... eigenvalues of the variance-covariance **matrix** employed in ... it , where it is **nonstationary** but (1 L ...

Cited by 512 - Related articles - BL Direct - All 16 versions

Estimation of the non-stationary factor in ARUMA models

D Huang, VV Anh - Journal of Time Series Analysis, 1993 - interscience.wiley.com

... do not yield consistent estimators in the **non-stationary** case ... We shall consider the design **matrix** $X_1 \ 0 \ \dots \ 0 \ \dots$ Here, 2 means **non-negative** definiteness of $R \ k - 1 \ \dots$

Cited by 8 - Related articles

... rank and definiteness of estimated matrices with applications to factor, state-space and ...

L Gill, A Lewbel - Journal of the American Statistical Association, 1992 - jstor.org

... some components of Y , are **nonstationary**, then the ... by 64, the largest-size **matrix** our version ... made to account for possible **nonstationarity** of underdifferenced ...

Cited by 49 - Related articles - All 3 versions

The optimal projection equations for fixed-order dynamic compensation- ► [umich.edu](#) [PDF]

D Hyland, D Bernstein - IEEE Transactions on Automatic Control, 1984 - ieeexplore.ieee.org

... For the following lemma call a square **matrix nonnegative** (respectively, positive) x simple if it has a diagonal Jordan form and **nonnegative** (respectively ...

Cited by 136 - Related articles - All 4 versions

Method and system for detecting and temporally relating components in non-stationary ...

P Smaragdis - US Patent App. 10/626,456, 2003 - Google Patents

... columns representing fea- tures of the **non-stationary** signal at ... claim 1 in which the **non-negative matrix** has $M \ \dots$ histogram bins into which the **features** are accu ...

All 2 versions

Multi-factor Cox-Ingersoll-Ross models of the term structure: Estimates and tests from a ...-

► [fordham.edu](#) [PDF]

RR Chen, L Scott - The Journal of Real Estate Finance and Economics, 2003 - Springer

... the requirement that interest rates remain **nonnegative**, and produces ... that we estimate captures these three **features** of the ... F is a $K \ 6 \ K$ diagonal **matrix**, and $B \ \dots$

Cited by 72 - Related articles - BL Direct - All 8 versions

Sample support analysis of stochastically constrained STAP with loaded sample matrix ...

YI Abramovich, NK Spencer, AY Gorokhov, A ... - Radar Conference, 2000. The Record of the IEEE 2000 ..., 2000 - ieeexplore.ieee.org

... then variate **nonstationary** (hot clutter) Gaussian process $z(I)$: In practical situations, the **nonstationarity** of the ... It can be easily shown that the **matrix** $D(c \ \dots$

Convergence analysis of stochastically-constrained sample matrix inversion algorithms

YI Abramovich, AY Gorokhov, NK Spencer - 1996 IEEE International Symposium on Circuits and ..., 1996 -

ieeexplore.ieee.org

... **matrix** $R(t)$ of an N-variate **nonstationary** Gaussian process ... In practical cases, the **nonstationarity** of the process $X(t)$... It can be easily shown that the **matrix** $D(c)$...

[Cited by 6](#) - [Related articles](#) - [BL Direct](#)

[Blind source separation based on time-frequency signal representations](#)

A Belouchrani, MG Amin - IEEE Transactions on Signal Processing, 1998 - ieeexplore.ieee.org

... of the information brought by the **nonstationarity** of the ... numerical experiments of simple **nonstationary** signals as well ... where is a unitary **matrix**, and is a **non** ...

[Cited by 193](#) - [Related articles](#) - [BL Direct](#) - [All 5 versions](#)

[A k-factor GARMA long-memory model](#)

WA Woodward, QC Cheng, HL Gray - Journal of Time Series Analysis, 1998 - interscience.wiley.com

... this information in the form of a **factor** table ... An interesting class of **nonstationary** processes is those for which some ... of order p and d is a **nonnegative** integer ...

[Cited by 52](#) - [Related articles](#) - [BL Direct](#) - [All 2 versions](#)

[Unraveling trend and stationary components of total factor productivity-](#) [ens.fr \[PDF\]](#)

FC Palm, GA Pfann - Annales d'Économie et de Statistique, 1995 - jstor.org

... Alternatively, the **nonstationary** component may reflect the impact of ... 10), the parameters of the **matrix** R cannot ... the components have to be **nonnegative**, at most ...

[Cited by 3](#) - [Related articles](#) - [All 7 versions](#)

[H-splittings and two-stage iterative methods](#)

A Frommer, DB Szyld - Numerische Mathematik, 1992 - Springer

... to q steps of a **non-stationary** two-stage ... In: VA Baker, ed., Sparse **matrix** techniques -- Copenhagen ... 5. Berman, A., Plemmons, J. (1979): **Nonnegative** matrices in ...

[Cited by 107](#) - [Related articles](#) - [BL Direct](#) - [All 2 versions](#)

[Serial correlation in unequally spaced longitudinal data](#)

RH Jones, LM Ackerson - Biometrika, 1990 - Biometrika Trust

... of W . This constrains u to be **non-negative** in the ... so that covariance matrices are **nonnegative** definite. ... approximation to the information **matrix** is calculated ...

[Cited by 47](#) - [Related articles](#) - [All 3 versions](#)

[Multiresolution models for nonstationary spatial covariance functions-](#) [ucar.edu \[PDF\]](#)

D Nychka, C Winkle, JA Royle - Statistical Modelling, 2002 - smj.sagepub.com

... denote their ability to represent **features** in these ... many wavelet choices, C is an orthonormal **matrix**. ... Before considering **nonstationary** models it is of interest ...

[Cited by 43](#) - [Related articles](#) - [BL Direct](#) - [All 7 versions](#)

[\[BOOK\] Matrix computations](#)

GH Golub, CF Van Loan - 1996 - books.google.com

... Semigroups of **Non-negative** Matrices. Symmetric **Nonnegative** Matrices. ... Partitioning, **Matrix** Modification, and Tearing. ... **Nonstationary** Iterative Methods. ...

[Cited by 24367](#) - [Related articles](#) - [Library Search](#) - [All 14 versions](#)

[Factorization of a rational matrix: The singular case](#)

P Van Dooren - Integral Equations and Operator Theory, 1984 - Springer

... zeros of $R()$ are distributed over the two **factors** with preser ... corresponds exactly to a (**non-negative**) index ... of the system **matrix** $S_z(X)$ of a rational **matrix** R ...

[Cited by 4](#) - [Related articles](#)

[\[PDF\] ► ... of stationary Gaussian processes through circulant embedding of the covariance matrix](#)

CR Dietrich, GN Newsam - SIAM Journal on Scientific Computing, 1997 - Citeseer
 ... **factor**- ization approach if the field is **nonstationary** and the ... exists for any strictly positive definite Toeplitz **matrix** R. Unfortunately their ... is **nonnegative**. ...
[Cited by 110](#) - [Related articles](#) - [View as HTML](#) - [BL Direct](#) - [All 9 versions](#)

[PDF] ► **Multi-factor dynamic investment under uncertainty**
 JC Eberly, JA Van Mieghem - Journal of Economic Theory, 1997 - kellogg.northwestern.edu
 ... for con- cave operating profit functions, with **non-stationary** data, with ... decision, the firm must choose a **non-negative** n-vector ... The firm's technology **matrix** A ...
[Cited by 66](#) - [Related articles](#) - [BL Direct](#) - [All 7 versions](#)

On the spectral factorization of nonstationary vector random processes
 N Halyo, G McAlpine - IEEE Transactions on Automatic Control, 1974 - ieeeexplore.ieee.org
 ... realization algrithnl for **matrix** sequences,” ZEEE TTQU. Autonzat. ... of **Nonstationary** ... where Q(s) is n X n, symmetric, **nonnegative** definit.e and nondecreasing. ...
[Cited by 3](#) - [Related articles](#)

Nonstationary smoothing and prediction using network theory concepts
 S Darlington - Information Theory, IRE Transactions on, 1959 - ieeeexplore.ieee.org
 ... be valid only if Tl@ffJ is **nonnegative** when o ... to **matrix** multiplication, 6 to the identity **matrix** I, etc. ... bf's and zrf's of **nonstationary** networks play analogous ...
[Cited by 12](#) - [Related articles](#) - [All 3 versions](#)

Factor dependence of bermudan swaptions: fact or fiction?
 L Andersen, J Andreasen - Journal of Financial Economics, 2001 - Elsevier
 ... is generally a desirable **feature** of interest ... (8) generally defines a highly **non-stationary** volatility term ... free to specify an arbitrary **matrix** of correlations ...
[Cited by 35](#) - [Related articles](#) - [All 5 versions](#)

On the convergence of nonstationary multisplitting two-stage iteration methods for hermitian ...
 ZZ Bai, CL Wang - Journal of Computational and Applied Mathematics, 2002 - Elsevier
 ... it reduces to the **non-stationary** multisplitting iteration ... 0, it recovers the **matrix** multisplitting iteration ... Method 2.2 Relaxed **Nonstationary** Multisplitting Two ...
[Cited by 6](#) - [Related articles](#) - [All 4 versions](#)

A matrix approach to nonstationary chains
 F Harary, B Lipstein, GPH Styan - Operations Research, 1970 - jstor.org
 ... A comprehensive bibliography of papers on **non- stationary** chains is ... ON THE LIMITING BEHAVIOR OF TWO-STATE **NONSTATIONARY** CHAINS ... The product **matrix** T,= JJt-o' (QC ...
[Cited by 17](#) - [Related articles](#) - [All 4 versions](#)

[BOOK] ... method via **factorization** positive and band extensions of multivariable almost periodic **matrix** ...
 HJ Woerdeman, IM Spitkovskii - 2002 - books.google.com
 ... the stationary and **non-stationary** four block ... of factorizations of their **matrix** symbols (including ... vanishing negative (resp., **non-negative**) Fourier coefficients ...
[Cited by 11](#) - [Related articles](#) - [All 4 versions](#)

A LMS algorithm with stochastic momentum factor
 Y Dali, L Zemin - 1992 IEEE International Symposium on Circuits and ..., 1992 - ieeeexplore.ieee.org
 ... as la<1 and is con- sidered to be **nonnegative** in order ... ak-lE[Wk-Z 1 (26) where I is the unit **matrix**. ... Stationary and **Non- stationary** Learning Characteristic ...
[Cited by 5](#) - [Related articles](#)

Nonparametric estimation of **nonstationary** spatial covariance structure

PD Sampson, P Guttorp - Journal of the American Statistical Association, 1992 - jstor.org

... hence the affine deriv- ative **matrix** is constant. ... The **nonstationarity** and the degree of local an ... Sampson and Guttorp: **Nonstationary** Spatial Covariance 113 " X ...

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Measurement of random time-variant linear channels

P Bello - IEEE Transactions on Information Theory, 1969 - ieeeexplore.ieee.org

... v, E) has the character of **nonstationary** white noise ... always be performed since the unit **matrix** Z is ... definite; and the sum of two **nonnegative** definite matrices ...

Cited by 24 - Related articles - All 4 versions

Statistical signal processing with nonnegativity constraints- ► uni-magdeburg.de [PDF]

LK Saul, F Sha, DD Lee - ... European Conference on Speech Communication and ..., 2003 - ISCA

... not perfectly periodic: they are **nonstationary**, cor- rupted by ... com- ponents of the **matrix** A. Let ... machines Various problems in **nonnegative** quadratic programming ...

Cited by 15 - Related articles - All 14 versions

Constructions of particular random processes

GE Johnson - Proceedings of the IEEE, 1994 - ieeeexplore.ieee.org

... processes in addition to **nonstationary**, nonnormal signal and ... R. Covariance matrices are **nonnegative** and therefore ... Since the root **matrix** calculated in Cholesky ...

Cited by 69 - Related articles - BL Direct - All 2 versions

[PDF] ► Estimating a Social Accounting **Matrix** using entropy difference methods

S Robinson, M El-Said - Memo, IFPRI, Washington, 1997 - ifpri.cgiar.org

... Total costs Total absorption Total **factor** Gross domestic ... for example, an input-output **matrix** that includes ... unknown **non-negative** parameters (the cells of T or A ...

Cited by 7 - Related articles - View as HTML - All 2 versions

... rank-one modifications of the symmetric **factorization** of a positive semi-definite **matrix**- ► cemfiles [PDF]

E Sentana - Spanish economic review, 1999 - Springer

... as a by-product of the **factorization** update (see ... heteroskedastic, orthogonal, exact k-**factor** model (see eg ... assumes that the conditional covariance **matrix** of the ...

Related articles - All 5 versions

... of **non-stationary** random matrices and Multiperiodic equations of several scaling **factors**- ► arxiv.org [PDF]

AH Fan, B Saussol, J Schmeling - Arxiv preprint math/0210347, 2002 - arxiv.org

... uniformly almost periodic **matrix**-valued function. ... type for such products of **non-stationary** random matrices. ... functions defined by commensurable scaling **factors**. ...

Cited by 1 - Related articles - View as HTML - All 14 versions

Sources of asymmetry in production **factor** dynamics

FC Palm, GA Pfann - Journal of econometrics, 1998 - Elsevier

... possibly leads to a **nonstationary** and nonergodic ... autocorrelation consistent covariance **matrix** estimation. ... one hand, and **non-stationary** accumulated productivity ...

Cited by 13 - Related articles - All 6 versions

The critical discount **factor** for finite Markovian decision processes with an absorbing set

K Hinderer, KH Waldmann - Mathematical Methods of Operations Research, 2003 - Springer

... discount **factor** aa 1 which is **non-stationary** only because ... Then our results apply with discount **factor** b 0 ... of appli- cations where the **non-negative matrix** b Á ...

[Cited by 10](#) - [Related articles](#) - [BL Direct](#) - [All 2 versions](#)

A note on the convergence analysis of LMS adaptive filters with Gaussian data

JB Foley, FM Boland - IEEE Transactions on Acoustics, Speech and Signal ..., 1988 - [ieeexplore.ieee.org](#)

... Feuer and Wein- stein [4]. A **feature** of both ... of Gantmacher [5, p. 881 on **nonnegative** matrices, ie ... than the dominant eigenvalue of the **non- negative matrix** A is ...

[Cited by 14](#) - [Related articles](#) - [All 2 versions](#)

[PDF] ► Spectral factorization of wavefields and wave operators

JE Rickett - 2001 - [sepwww.stanford.edu](#)

... Page 19. 5.1 Schematic illustrating **non-stationary factorization** process. Step 1:

Build the extrapolation **matrix**. ... spatial location. Step 3: **Factor** this filter. ...

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[PDF] ► Nonstationary multisplittings with general weighting matrices

V Migallón, J Penadés, DB Szyld - SIAM Journal on Matrix Analysis and Applications, 2001 - Citeseer

... [5] Z.-H. Cao, **Nonstationary** two-stage ... of a symmetric positive definite **matrix**, Linear

Algebra ... J. Penades, Convergence of **non-stationary** multisplitting methods ...

[Cited by 4](#) - [Related articles](#) - [View as HTML](#) - [BL Direct](#) - [All 11 versions](#)

Persistence, asymmetries and interrelation in factor demand

M Peeters - The Scandinavian Journal of Economics, 1998 - JSTOR

... condition is that the calculated determinants are **non-negative**. ... **Non-stationary** instrument variables were taken in first ... the optimal weight- ing **matrix** with the ...

[Cited by 8](#) - [Related articles](#) - [BL Direct](#) - [All 7 versions](#)

Fast adaptive algorithms and networks for class-separability features

HA Moghaddam, KA Zadeh - Pattern Recognition, 2003 - Elsevier

... W k),. where is a symmetric and **non-negative** definite **matrix** ... Σ is the correlation or covariance **matrix** of the ... problems in the case of **non-stationary** input data ...

[Cited by 3](#) - [Related articles](#) - [All 5 versions](#)

Blind separation of instantaneous mixtures of nonstationary sources- ► [nus.edu.sg](#) (PDF)

DT Pham, JF Cardoso - IEEE Transactions on Signal Processing, 2001 - [ieeexplore.ieee.org](#)

... identi- ability through **nonstationarity** rather than ... working assumptions of **non**

stationary Gaussian sources ... OF INSTANTANEOUS MIXTURES OF NONSTATIONARY SOURCES ...

[Cited by 239](#) - [Related articles](#) - [BL Direct](#) - [All 31 versions](#)

Classes of kernels for machine learning: a statistics perspective- ► [mit.edu](#) (PDF)

MG Genton - The Journal of Machine Learning Research, 2002 - [portal.acm.org](#)

... nonlinear maps that reduce **non- stationary** kernels to ... Isotropic, Locally Station- ary, **Nonstationary**, Reducible, Separable ... is a positive definite **matrix** of size ...

[Cited by 116](#) - [Related articles](#) - [All 22 versions](#)

Group Actions on Linear Predictors for Nonstationary Processes

Y NAKAMURA - IMA Journal of Mathematical Control and Information, 1988 - IMA

... R = If R is **nonnegative**, then it admits an LD decomposition ... The inverse **matrix** H ...

transformation group acting on linear predictors for **nonstationary** processes. ...

[Cited by 3](#) - [Related articles](#)

Seismic-response-controlled structure with active mass driver system. Part 1: design

T Kobori, N Koshika, K Yamada, Y Ikeda - Earthquake Engineering & Structural Dynamics, 1991 - [interscience.wiley.com](#)

... designing, because a system which can counter high **non-stationary** seismic motions ...

where Q is the $2n \times 2n$ **non-negative** definite weighting **matrix** and $R \dots$

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[PDF] ► Block Incomplete Factorization Preconditioners for a Symmetric HS -Matrix

JH Yun, SW Kim, EH Kim - Bull. Korean Math. Soc, 2000 - [mathnet.or.kr](#)

$\dots B \geq 0$, if all its entries are **nonnegative**. We compare \dots splitting of A and K is a **matrix**

which is \dots be used as a preconditioner for **nonstationary** iterative methods \dots

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Updating and estimating a social accounting **matrix using cross entropy methods-** ► [psu.edu](#) **[PDF]**

S Robinson, A Cattaneo, M El-Said - Economic Systems Research, 2001 - [informaworld.com](#)

\dots of nonlinear, neoclassical production functions, **factor**-demand func \dots the hat indicates

a diagonal **matrix** of elements \dots **non-negative** parameters (the cells of T or $A \dots$

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Optimum stationary and **nonstationary iterative methods for the solution of singular linear \dots**

A Hadjidimos - Numerische Mathematik, 1987 - Springer

\dots theory leads to the optimum **nonstationary** 2-step \dots may affect the optimum asymptotic

semiconvergence **factor** of the \dots T is an irreducible **nonnegative matrix** and the \dots

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[PDF] ► The Forecasting Ability of **Factor Models of the Term Structure of IRS Markets**

P Abad, A Novales - 2002 - [ucm.es](#)

\dots which are all **non-negative**. \dots very large, although this result is contaminated by the

nonstationary nature \dots matrices in Table 2 show the correlation **matrix** of the \dots

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Creation and scattering of particles by a **nonstationary electromagnetic field in the canonical \dots**

AA Grib, VM Mostepanenko, VM Frolov - Theoretical and Mathematical Physics, 1976 - Springer

\dots As was shown above, in the presence of a **nonstationary** external field \dots with natural

k . Since $DD +$ is an Hermitian **matrix** with **nonnegative** eigenvalues, to \dots

[Cited by 3](#) - [Related articles](#) - [All 3 versions](#)

Generation of a class of **non-stationary random processes**

J Rootenberg, SA Ghazati - International Journal of Systems Science, 1978 - [informaworld.com](#)

\dots Generation of a class of **non-stationary** random processes \dots Theorem 3 A symmetric,

separable and **non-negative** function \dots there is a vector $O^*(t)$ and a **matrix** $L_1 f(t \dots$

[Cited by 3](#) - [Related articles](#)

Nonstationary autoregressive contour modeling approach for planar shape analysis

KB Eom - Optical Engineering, 1999 - [link.aip.org](#)

\dots Table shows the confusion **matrix** obtained by the \dots Linear estimation of **nonstationary**

signals," J \dots Ville spectral analysis of **non-stationary** processes," IEEE \dots

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[PS] ► What can and what cannot be inferred from pairwise sequence comparisons?

E Baake - Mathematical biosciences, 1998 - [techfak.uni-bielefeld.de](#)

\dots identical pairwise joint distributions, even if the distribution of rate **factors**

is the same \dots $P(e)$ be the Markov **matrix** of transition probabilities for edge \dots

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Air-terminal queues under time-dependent conditions

BO Koopman - Operations Research, 1972 - [jstor.org](#)

\dots reasoning (using the habitually unstated inde- pendence **feature** of the \dots bilities

(**nonnegative** and adding up to unity), the same ... the $(m+1) \times (m+1)$ **matrix** M of ...

Cited by 69 - Related articles - All 3 versions

Priors, posteriors and Bayes **factors** for a Bayesian analysis of cointegration- ► [eur.nl](#)

F Kleibergen, R Paap - Journal of Econometrics, 2002 - Elsevier

... the normalization (7), we will show that Bayes **factors** proposed in ... n , and S is an $n \times n$ diagonal **matrix** containing the **non-negative** singular values ...

Cited by 43 - Related articles - All 8 versions

[CITATION] Dynamics of Randomly Excited Stochastic Structures

T Paez, N Hunter, J Cafeo - Proceedings of the Ninth International Congress on ..., 2002

Cited by 2 - Related articles

Heterogeneous variance: covariance structures for repeated measures

RD Wolfinger - Journal of Agricultural, Biological, and Environmental ..., 1996 - jstor.org

... first-order antedependence model, and a simplified **factor**-analytic construction. ... parameters involved in modeling the first two **features**. ... In fact, the UN **matrix** ...

Cited by 135 - Related articles - All 2 versions

[BOOK] J contractive **matrix** functions, reproducing kernel Hilbert spaces and interpolation

H Dym - 1989 - books.google.com

... work of Kailath and Lev-Ari on lattice filtering for **nonstationary** sequences ([L ... V is a $k \times k$ unitary and D is a $k \times k$ diagonal **matrix** with **nonnegative** entries ...

Cited by 170 - Related articles - All 3 versions

Nonstationary prompt-neutron diffusion in a fast assembly

VE Kolesov, OI Makarov, IP Matveenko - Atomic Energy, 1979 - Springer

... **NON STATIONARY PROMPT-NEUTRON** ... restrict consideration to the multigroup one-dimensional **nonstationary** diffusion ... t); S is a lower triangular **matrix** of order ...

Related articles

Blind separation of mixture of independent sources through aquasi-maximum likelihood ...-

► [kfupm.edu.sa](#) [PDF]

DT Pham, P Garat - IEEE Transactions on Signal Processing, 1997 - ieeeexplore.ieee.org

... Another **feature** that distinguishes **factor** analysis with our ... which is just enough to estimate the **matrix** ... frequency response, being even and **nonnegative**, can be ...

Cited by 432 - Related articles - BL Direct - All 7 versions

Discounted linear exponential quadratic gaussian control

LP Hansen, TJ Sargent - IEEE Transactions on Automatic Control, 1995 - ieeeexplore.ieee.org

... normally distributed random vectors with mean zero and covariance **matrix** ... functional form used in (2) has the **features** that: 1 ... **nonnegative** scalar random variable ...

Cited by 83 - Related articles - BL Direct - All 4 versions

Optimal policy for dynamic inventory process with **nonstationary** stochastic demands

DL Iglehart, S Karlin - Studies in Applied Probability and Management ..., 1962 - books.google.com

... optimal policy for inventory situations with **nonstationary** demand were ... $T'(x)^0$ for all **nonnegative** x with ... The transition probability **matrix** P is specified to ...

Cited by 38 - Related articles - All 2 versions

Equivariant **nonstationary** source separation- ► [riken.jp](#) [PDF]

S Choi, A Cichocki, S Amari - Neural Networks, 2002 - Elsevier

... The **nonstationarity** of sources was first exploited by Matsuoka et al ... For **nonstationary** sources, Matsuoka et al ... **matrix** $\Lambda(t)$ is the diagonal **matrix** whose diagonal ...

[Cited by 34](#) - [Related articles](#) - [BL Direct](#) - [All 10 versions](#)

[PDF] ► Independent component analysis in multimedia modeling

J Larsen, LK Hansen, T Kolenda, FA Nielsen - 4th Int. Symp. on Independent Component Analysis and ..., 2003 - imm.dtu.dk

... This includes: **non-negative matrix factorization** [14], which assume positive ... **Non-stationary** source signals are handled by ... of the covariance **matrix** are axis ...

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[PDF] ► Switching Stochastic Volatility, Two-Factor Models and Term Structure

M Kalimipalli, R Susmel - University of Houston, unpublished manuscript, 1999 - Citeseer

... specification to incorporate term structure **features**, such as ... also represents a **two-factor** model, because ... a k-state stationary transition probability **matrix**. ...

[Cited by 4](#) - [Related articles](#) - [View as HTML](#) - [All 4 versions](#)

Technical note: Biaxial effects in modelling earthquake response of R/C structures

H Takizawa - Earthquake Engineering & Structural Dynamics, 1976 - interscience.wiley.com

... of the correlation between two components is investigated using a set of two **non-stationary** stochastic processes with ... **negative-definite matrix** [SZy(w ...

[Cited by 1](#) - [Related articles](#)

Relaxed parallel two-stage multisplitting methods

T Gu, X Liu, L Shen - International Journal of Computer Mathematics, 2000 - informaworld.com

... [181 studied **nonstationary** relaxed multisplitting ... matrices such that $CP=, EI = I$ (identity **matrix** of ... **ALGORITHM 1.1 (Non-Stationary Two-Stage Multisplitting)**. ...

[Cited by 2](#) - [Related articles](#) - [BL Direct](#) - [All 2 versions](#)

Set-membership estimation for adaptive signal processing

AK Rao, YF Kuang - IEEE International Symposium on Circuits and Systems ..., 1991 - ieeexplore.ieee.org

... time applications or to the analysis of **non-stationary** data ... positive definite **matrix** $P(t)$ and a **non-negative** scalar σ^2 ... that the time recursion for the **matrix** $P(t)$...

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[PDF] ► A minor subspace algorithm based on neural Stiefel dynamics

S Fiori - International Journal of Neural Systems, 2002 - Citeseer

... a covariance **matrix** are always **non-negative**, and each ... The term containing the **matrix** P in the ... the neural algorithm reactive to **non-stationary** signal processing ...

[Cited by 16](#) - [Related articles](#) - [View as HTML](#) - [BL Direct](#) - [All 6 versions](#)

Sequential MAP estimation based speech feature enhancement for noise robust speech ...

C Jia, P Ding, B Xu - 2003 IEEE International Conference on Acoustics, ..., 2003 - ieeexplore.ieee.org

... diagonal form of covariance **matrix**, we present ... to changes especially in **non-stationary** noise environment. ... the power spectra are **non-negative**, same techniques ...

[Cited by 1](#) - [Related articles](#)

[PDF] ► Studies in quality improvement: minimizing transmitted variation by parameter design

GEP Box, CA Fung - Center for Quality and Productivity Improvement. ..., 1986 - cqpi.engr.wisc.edu

... in this example). Thus, for instance, A is both a design **factor** and an error **factor**, but B and X are error **factors** only. It is ...

[Cited by 17](#) - [Related articles](#)

[CITATION] SHORT COMMUNICATIONS TECHNICAL NOTE

BEINME RESPONSE, R OF, C ... - EARTHQUAKE ENGINEERING AND STRUCTURAL ..., 1976

[Related articles](#)

Some alternatives in recursive estimation†

T Kailath - International Journal of Control, 1980 - informaworld.com

... for general stationary and **non-stationary** processes are noted ... be called a square-root **factor** of the (necessarily **non-negative-definite**) **matrix** A. Square ...

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Spectral factorization of time-varying covariance functions

B Anderson, J Moore, S Loo - IEEE Transactions on Information Theory, 1969 - ieeeexplore.ieee.org

... mitted to be time-varying and the covariances permitted to be **nonstationary**. ... the type $P(t) = P_0$, with P_0 some **nonnegative** definite symmetric **matrix**. ...

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Covariance estimation in non-stationary interference

DR Fuhrmann - Signals, Systems and Computers, 1993. 1993 ..., 1993 - ieeeexplore.ieee.org

... radar system operating in a **non-stationary** interference environment. ... covariance must be a **non-negative** definite **matrix** ... Frobenius norm of the **matrix** difference B ...

Cited by 2 - Related articles - BL Direct

A new approach to the economic analysis of nonstationary time series and the business ...

JD Hamilton - Econometrica: Journal of the Econometric Society, 1989 - jstor.org

... Switching regression, segmentation, **nonstationary**, business cycle, nonlin ... popular approaches to **nonstationarity**, exploring the ... are an important **feature** of many ...

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... If Z_t is **non-stationary**, differencing is usually employed to ... and determinant of the **matrix** A_t = denotes ... to spec-ify the **nonstationary factor** in practical ...

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... Markov, stationary and **features** @nite dimensional dependence (FDD ... **matrix**, unlike the transition **matrix**, does not necessarily have **nonnegative** elements and ...

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... characteristics of these **non-stationary** extrapolative procedures ... elements in each model's Jacobi **matrix**. ... **NONSTATIONARY MODEL SOLUTION TECHNIQUES AND THE USA** ...

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... **non-stationary** disturbances. ... In addition, a **non-negative** scalar is the weighting factor of the control ... $k_{,,} + 1$) $X(N - k_{mln} + 1)$ dimension **matrix**, X , as ...

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... Feuer and Weinstein [4]. A **feature** of both ... of Gantmacher [5, p. 881 on **nonnegative** matrices, ie ... than the dominant eigenvalue of the **non- negative matrix** A is ...

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... squares principle for order selection for **nonstationary** AR processes ... where d is a **nonnegative** integer and $(z^{-1} \dots$ Since M is an upper triangular **matrix** in which ...

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... have been assumed to be identical for the stationary and **nonstationary** models, ... impact of a single period of **nonstationarity**. ... t L covariance **matrix** of e

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... associated with the limiting transition probability **matrix** P in ... **Nonstationary** Markov Chains and Annealing Algorithm ... A particular **feature** of Theorem 1.3 is that ...

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... HLAWATSCH AND KOZEK: SYNTHESIS OF NONSTATIONARY RANDOM PROCESSES 251 ... where $R_t =$

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... is faster for smaller (T) . For **nonstationary** methods such as ... the diagonal entry i of the **matrix** D is ... necessarily have a spectrum that is real and **nonnegative**. ...

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... the fact that the Universe is **nonstationary** implies that ... 4 to arbitrary D, the transfer **matrix** TE is ... is possible to identify a conserved **non- negative** norm in ...

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Zero-point noise in a **nonstationary** dielectric cavity

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... can then be described by the same **matrix** S @13 ... 1033 ZERO-POINT NOISE IN A **NONSTATIONARY** DIELECTRIC CAVITY ... stochastic field Q must be **non-negative**, sub-Poissonian ...

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... of an ATSM requires **nonnegative** correlations among ... the state variables are **nonstationary**, either oscillating or ... is , which yields a diagonal covariance **matrix**. ...

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... stationary random variables, to **nonstationary** random variables. ... in which $\{JV_t(0)\}$

is **non-stationary** and 00 ... of kernel estimators of the spectral density **matrix**. ...

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VP Il in - 1992 - [books.google.com](#)

... fact imposes distinguish- ing **features** upon realization ... of one of the matrices-**factors**

are taken ... 1.1 (Frobenius), An indecomposable **non-negative matrix** has a ...

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